by Report Date

COMMON D DEVELOPED NJ DIVISION OF INVESTMENT FUND: NJBU

STATE STREET.

November 1, 2011 to November 30, 2011

View Date:

December 13, 2011

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

FUND Total

COMMON D HEDGES
CLIENT MANAGED
FUND: NJDI

View Date:

29,516,506.79 USD

December 13, 2011



STATE STREET.

November 1, 2011 to November 30, 2011

Base Currency: USD - US DOLLAR **FX Description** Type **Trade Date** Value Date Crossdeal **Broker Amount Purchased Amount Sold** Hedge **Settle Date** Fail Days **Exchange Rate Base Equivalent JAPANESE YEN** BOUGHT JPY / SOLD USD **OPEN** 31 Oct 2011 12 Dec 2011 ROYAL BANK OF SCOTLAND PLC 9,600,000,000.00 JPY 123,171,670.52 USD 77.940000 **BOUGHT JPY / SOLD USD** OPEN 31 Oct 2011 12 Dec 2011 ROYAL BANK OF SCOTLAND PLC -9,600,000,000.00 JPY -123,171,670.52 USD **CANCEL** 77.940000 BOUGHT JPY / SOLD USD **OPEN** 28 Nov 2011 04 Jan 2012 MELLON BANK NA 2,300,000,000.00 JPY 29,516,506.79 USD **OPEN** 77.922500 JAPANESE YEN Total **Local Purchased Base Purchased Local Sold Base Sold** 0.00 JPY 2,300,000,000.00 JPY 29,516,506.79 USD 0.00 USD **Base Equivalent** 3 29,516,506.79 USD **FX PURCHASED Total Base Equivalent** 0 0.00 USD **FX SOLD Total** Base Equivalent 0 0.00 USD **FX CROSSDEAL Total Base Equivalent**

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

STATE STREET.

by Report Date

November 1, 2011 to November 30, 2011

View Date:

December 13, 2011

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY
FUND: NJEM

STATE STREET.

by Report Date

FX Description

November 1, 2011 to November 30, 2011

View Date:

December 13, 2011

Base Currency: USD - US DOLLAR

Type Trade Date Value Date Crossdeal Broker
Hedge Settle Date Fail Days Exchange Rate

Amount Purchased

Amount Sold Base Equivalent

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D DEVELOPED NJ DIVISION OF INVESTMENT FUND: NJBU

STATE STREET.

View Date:

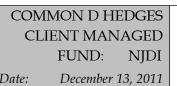
December 13, 2011

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

November 1, 2011 to November 30, 2011



View Date:



STATE STREET.

Base Currency: USD-US DOLLAR			·	
Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
JAPANESE YEN	2,300,000,000.00	29,516,506.79	0.00	0.00
		Base Equivalent		
FX PURCHASED Total	3	29,516,506.79		
		Base Equivalent		
FX SOLD Total	0	0.00		
		Base Equivalent		
FX CROSSDEAL Total	0	0.00		
		Base Equivalent		
FUND Total		29,516,506.79		

Fund Summary by Report Date

November 1, 2011 to November 30, 2011

COMMON D EMERGING MORGAN STNLY MORGAN STANLEY INVESTMENT MGMT FUND: NJEA

STATE STREET.

View Date:

December 13, 2011

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Local Purchased

COMMON D EMERGING WELLINGTON WELLINGTON MANAGEMENT COMPANY

ENT COMPANY | FUND: NJEM |

STATE STREET.

Base Sold

Fund Summary by Report Date

Base Currency: USD-US DOLLAR

Local Currency

November 1, 2011 to November 30, 2011

View Date: December 13, 2011

Base Purchased

Local Sold

******* No Activity for This Fund *******

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